Kapil Wankhede

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PROFILE

Data scientist with a background in strategic planning, public relations, and organizational management. Possesses robust technical and problem-solving skills, complemented by a track record of building end-to-end data products. Proficient in leveraging generative AI throughout the development lifecycle. Experienced in model risk management, financial analysis, and entrepreneurship.

EDUCATION

Udacity — Certificate
Nanodegree in Data Science — Jan 2020 - May 2020

Illinois Institute of Technology — Chicago, USA
MS in Finance — Aug 2015 - May 2017

Dr. B. A. Tech. University, Lonere — Raigad, India
B.Tech in Petrochemical Engineering — Aug 2008 - May 2012

WORK EXPERIENCE

Sanghamitra Business Incubator — Wardha, India
Co-Founder and Chief Operations Officer — Jan 2019 - Current

- Founded an incubator with a focus on building socially conscious businesses. Responsible for identifying, launching, operating, and scaling operations.
- Led overall operations management, overseeing product design, market research, vendor sourcing, supply chain management, quality control, sales and marketing, order fulfillment logistics, finance, and store operations to ensure the incubator's vision is realized.
- Successfully navigated major challenges posed by the COVID pandemic, leading to the launch of several business lines and products, including [www.sanghamitra.com], e-commerce website [www.sanghamitra.store], partner platforms [www.digitalnalanda.com], and expansion to multiple locations.
- Hired and trained new employees, creating a working environment for informed risk-taking and rapid skill-building through real-world engagements, multidimensional exploration, trial and error experimentation, and data-driven decision making.
- Established an engineering lab and library, organized education and healthcare awareness workshops in the community. [Events]

Mitsubishi UFJ Financial Group Union Bank — NYC, USA
Quantitative Financial Analyst — Jun 2017 - Sep 2018

- Conducted full model validation, including conceptual soundness, data analysis, computer-based implementation, regulatory and governance, and documentation, of a regulatory model that calculates counter-party credit risk.
- Handled a database of the bank's 900 models and non-models for tracking their status and outstanding issues and regularly notified team members.
- Performed independent validation of Economic Capital VaR model and scorecard-based credit risk rating model, including statistical testing to validate the accuracy of model output and assigned ratings.
- Validated various market and credit risk models, including IRS, CDS, and swap pricing models using Bloomberg as a benchmark.

Nalanda Academy — Wardha, India
Co-Founder and Educator — Jul 2013 - Dec 2018

- Provided executive leadership to create a discrimination-free space and educational training for marginalized students from 15 states of India, resulting in the successful enrollment of over 800 students in leading universities in India and abroad.
- Led strategic planning, fundraising, and public relations efforts to support the growth and development of the Academy.

- Initiated 14 Abhiyan Libraries in India and managed community mobilization and operation of these libraries.
- Created and taught Mathematics, Science, Economics, Logical Reasoning and Critical Thinking syllabi.
- Oversaw Nalanda Abhiyan Labs to introduce marginalized students to the latest technologies and promote awareness of these advances.
- Assisted in launching an online learning platform currently used by 12,000 students: www.digitalnalanda.com.

Academic and Self-directed Projects

- **Disaster response webapp**: Leveraging natural language processing, we developed a web application that streamlines emergency response by enabling emergency personnel to input messages and receive accurate classification results spanning various categories. [App] [GitHub]
- **Diabetic Prediction model**: Developed and deployed an end-to-end ML model for diabetic prediction, choosing optimal supervised learning algorithm through performance evaluation.[GitHub] [App]
- **Fetal Health Classification Model**: Developed a model to classify fetal health, aiming to prevent child and maternal mortality. Utilized features extracted from Cardiotocogram exams for accurate predictions. [GitHub]
- **European Option Price Calculator**: Developed the European Option Price Calculator, a tool for calculating the prices and greeks of European call and put options using the Black-Scholes-Merton (BSM) model. [App] [GitHub]
- **A Financial derivative**: Designed a structured note called a commodity-linked note and used MATLAB to calculate its fair value. Utilized variance reduction techniques to improve the results of Monte Carlo simulation. [Code] [Report]

Scholarships/Awards

- Recipient of the highly competitive the Government of India's scholarship to pursue a Master's degree at a globally top-ranked university.(2015)
- Next Generation Tech Booster Scholarship from Udacity.(2022)

Skills Summary

- **Programming Languages**: Python, R, JavaScript, VBA, MATLAB
- **Machine Learning**: Hugging Face, Scikit-Learn, NLTK, SpaCy, Transformers
- **Tools**: Git, SQL, MS Office, Microsoft Power BI, Bloomberg, Workbench
- **Frameworks**: ReactJS, ExpressJS, Flask